



# LIQUIDITY RISK MANAGEMENT



**October 18-20, 2022**  
**10:00 am - 5:00 pm**



## CONTENTS

Liquidity Risk for financial institutions

- Significance of sound liquidity management practices for financial institutions
- Defining liquidity risk in a bank

Liquidity Risk Management

- Strategy for liquidity risk, policies and practices
- Funding Strategy
- BCBS Principles for sound liquidity risk management and supervision

Liquidity Risk Measurement

- Liquidity monitoring processes:
- Cash flow forecasting
- Statistical / simulation techniques
- Stress testing
- Strategy for managing liquidity of assets and stability of liabilities
- Contingency funds planning and identification of sources
- Intra-day risk planning
- Contingency planning with reference to results of stress testing

Case studies

- Reviewing liquidity position and liquidity risk management at one international and one local bank
- Liquidity Crisis: Bailout of a bank
- Local bank merger due to liquidity mismanagement

## TRAINER



**M. Hasnain Yousaf**

Joint Director  
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**Training Fee**  
**16,000 Plus Tax**

**Online Via Zoom**

**For Registration**

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